

Scheduled unpaid principal balances (UPB) of 4+ month delinquent loans, those delinquencies as a percentage of the UPB of the related outstanding single-family MBS, and the corresponding loan count (categorized by MBS pass-through rates and with corresponding product type and vintage information (year of MBS issuance)).

Delinquency information as of October 31, 2014.

UPB in millions	MBS Pass-Through Rates																							
	Less than 4.5%			4.5% to less than 5.0%			5.0% to less than 5.5%			5.5% to less than 6.0%			6.0% to less than 6.5%			6.5% to less than 7.0%			7.0% or greater			Total *		
	UPB	UPB %	Loan Count	UPB	UPB %	Loan Count	UPB	UPB %	Loan Count	UPB	UPB %	Loan Count	UPB	UPB %	Loan Count	UPB	UPB %	Loan Count	UPB	UPB %	Loan Count	UPB	UPB %	Loan Count
Conventional Fixed Rate																								
40 Year (CZ-prefix)																								
2009	-	-	-	-	-	-	-	-	-	\$0.8	1.57%	4	\$0.2	0.33%	1	\$0.4	0.80%	3	\$0.2	3.85%	1	\$1.6	0.70%	9
2008	-	-	-	-	-	-	\$0.2	0.47%	1	\$0.3	0.32%	2	\$0.1	0.16%	1	-	-	-	\$0.2	5.07%	2	\$0.9	0.35%	6
2007	-	-	-	-	-	-	\$0.3	1.30%	2	\$1.1	0.66%	6	\$2.4	0.79%	16	\$1.1	1.09%	7	\$0.2	1.46%	1	\$5.2	0.84%	32
2006	-	-	-	-	-	-	-	-	-	-	-	-	\$0.4	1.15%	3	-	-	-	-	-	-	\$0.4	0.57%	3
30 Year (CL-prefix)																								
2014	\$8.6	0.00%	50	\$5.7	0.02%	39	\$1.8	0.08%	12	-	-	-	-	-	-	-	-	-	-	-	-	\$16.1	0.01%	101
2013	\$81.7	0.02%	463	\$11.5	0.07%	72	\$2.0	0.12%	12	\$0.2	2.09%	1	\$0.0	0.30%	1	-	-	-	-	-	-	\$95.4	0.02%	549
2012	\$93.0	0.03%	522	\$7.9	0.11%	49	\$2.2	0.23%	18	\$0.3	0.20%	3	\$0.2	0.24%	1	\$0.3	0.31%	3	\$0.4	1.07%	5	\$104.3	0.03%	601
2011	\$26.0	0.03%	138	\$39.3	0.08%	224	\$25.5	0.15%	156	\$1.6	0.15%	16	\$1.1	0.46%	10	\$0.5	0.42%	5	\$0.4	0.47%	6	\$94.3	0.06%	555
2010	\$20.3	0.03%	102	\$39.6	0.08%	209	\$39.8	0.14%	218	\$7.7	0.29%	51	\$0.3	0.20%	6	\$0.3	0.44%	4	-	-	-	\$108.1	0.07%	590
2009	\$16.0	0.04%	83	\$48.7	0.07%	262	\$35.5	0.14%	247	\$17.0	0.21%	162	\$11.3	0.28%	123	\$5.8	0.34%	67	\$3.7	0.49%	46	\$137.9	0.09%	990
2008	\$0.5	1.20%	2	\$1.2	0.09%	9	\$21.6	0.26%	119	\$39.6	0.29%	246	\$42.8	0.51%	318	\$13.7	0.54%	117	\$9.4	0.95%	104	\$128.8	0.36%	915
2007	-	-	-	\$0.1	0.06%	1	\$5.8	0.25%	32	\$38.6	0.34%	240	\$68.5	0.46%	499	\$33.2	0.72%	279	\$15.4	0.88%	156	\$161.5	0.46%	1,207
2006	-	-	-	-	-	-	\$4.1	0.23%	25	\$18.6	0.33%	113	\$40.9	0.38%	325	\$25.1	0.53%	236	\$9.2	1.05%	94	\$98.0	0.41%	793
2005	-	-	-	\$2.3	0.18%	16	\$22.7	0.16%	163	\$43.2	0.31%	342	\$22.4	0.57%	212	\$4.5	0.80%	58	\$1.8	0.75%	27	\$97.0	0.28%	818
2004 and Earlier	-	-	-	\$3.1	0.07%	25	\$34.7	0.13%	298	\$58.1	0.17%	562	\$31.6	0.21%	360	\$17.8	0.24%	284	\$15.8	0.27%	326	\$161.1	0.17%	1,855
20 Year (CT-prefix)																								
2014	\$0.5	0.00%	3	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.5	0.00%	3
2013	\$3.7	0.01%	29	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$3.7	0.01%	29
2012	\$4.9	0.01%	37	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$4.9	0.01%	37
2011	\$3.2	0.02%	19	\$2.0	0.07%	13	\$0.1	0.05%	1	-	-	-	-	-	-	-	-	-	-	-	-	\$5.3	0.03%	33
2010	\$1.7	0.03%	12	\$2.6	0.07%	18	\$0.3	0.06%	3	-	-	-	-	-	-	-	-	-	-	-	-	\$4.6	0.04%	33
2009	\$0.2	0.02%	3	\$1.6	0.06%	17	\$0.8	0.15%	7	\$0.1	0.05%	1	\$0.2	0.84%	2	-	-	-	-	-	-	\$3.0	0.06%	30
2008	-	-	-	-	-	-	\$0.5	0.13%	4	\$0.4	0.10%	4	\$1.0	0.63%	8	\$0.1	0.34%	1	-	-	-	\$2.0	0.20%	17
2007	-	-	-	\$0.1	2.33%	1	\$0.2	0.33%	1	\$1.0	0.27%	11	\$1.0	0.22%	15	\$0.2	0.24%	2	\$0.1	0.48%	2	\$2.5	0.26%	32
2006	-	-	-	-	-	-	\$0.1	0.15%	1	\$0.4	0.17%	6	\$0.6	0.16%	6	\$0.1	0.15%	2	\$0.1	0.93%	1	\$1.2	0.17%	16
2005	-	-	-	\$0.2	0.24%	1	\$0.8	0.11%	8	\$1.1	0.23%	13	\$0.2	0.24%	3	-	-	-	-	-	-	\$2.3	0.17%	25
2004 and Earlier	-	-	-	\$0.4	0.07%	5	\$1.4	0.07%	21	\$1.2	0.07%	18	\$0.4	0.09%	11	\$0.6	0.27%	17	\$0.2	0.24%	11	\$4.1	0.08%	83
15 & 10 Year (CI & CN-prefixes)																								
2014	\$2.4	0.00%	18	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.4	0.00%	18
2013	\$9.1	0.01%	76	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$9.1	0.01%	76
2012	\$12.2	0.01%	104	-	-	-	\$0.0	0.16%	1	-	-	-	-	-	-	-	-	-	-	-	-	\$12.2	0.01%	105
2011	\$8.5	0.01%	81	\$0.8	0.05%	11	\$0.0	0.03%	1	\$0.1	0.20%	2	-	-	-	\$0.1	1.14%	2	-	-	-	\$9.6	0.01%	97
2010	\$5.4	0.01%	48	\$2.4	0.07%	25	\$0.3	0.14%	6	-	-	-	\$0.0	0.50%	2	-	-	-	-	-	-	\$8.1	0.02%	81
2009	\$3.6	0.03%	39	\$2.2	0.04%	42	\$1.2	0.08%	23	\$0.3	0.07%	9	\$0.2	0.10%	7	\$0.1	0.23%	4	\$0.0	0.01%	1	\$7.7	0.04%	125
2008	-	-	-	\$1.9	0.10%	17	\$1.7	0.09%	28	\$1.7	0.16%	28	\$0.9	0.20%	19	\$0.6	0.51%	19	-	-	-	\$6.9	0.12%	111
2007	-	-	-	\$0.5	0.31%	3	\$0.5	0.08%	7	\$1.5	0.15%	22	\$1.1	0.13%	22	\$0.1	0.11%	4	-	-	-	\$3.7	0.13%	58
2006	-	-	-	-	-	-	\$0.6	0.14%	7	\$1.4	0.18%	20	\$1.0	0.14%	22	\$0.3	0.65%	5	\$0.0	0.53%	1	\$3.4	0.16%	55
2005	\$0.1	0.03%	1	\$0.2	0.02%	6	\$1.1	0.07%	26	\$0.7	0.09%	16	\$0.3	0.38%	10	\$0.0	0.71%	2	\$0.0	2.90%	2	\$2.5	0.07%	63
2004 and Earlier	\$0.9	0.04%	20	\$2.7	0.03%	70	\$4.1	0.06%	110	\$1.3	0.06%	56	\$0.5	0.07%	30	\$0.2	0.11%	16	\$0.1	0.17%	13	\$9.9	0.05%	315
High Balance (CK-prefix)																								
2014	\$0.4	0.01%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.4	0.01%	1
2013	\$0.4	0.00%	1	\$0.5	0.53%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.9	0.00%	2
2012	\$1.0	0.01%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.0	0.01%	2
2011	\$2.4	0.04%	4	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.4	0.03%	4
2010	\$0.5	0.02%	1	\$1.6	0.07%	3	-	-	-	\$0.4	0.82%	1	-	-	-	-	-	-	-	-	-	\$2.6	0.04%	5
2009	-	-	-	-	-	-	\$0.9	0.12%	2	-	-	-	-	-	-	-	-	-	-	-	-	\$0.9	0.04%	2
Interest Only (all "N"- prefixes)																								
2008	-	-	-	-	-	-	-	-	-	\$2.4	0.74%	8	\$1.8	0.60%	6	\$0.4	0.50%	2	-	-	-	\$4.6	0.59%	16
2007	-	-	-	-	-	-	\$0.8	0.85%	3	\$5.0	0.49%	23	\$15.0	0.78%	69	\$5.3	1.03%	27	\$0.8	0.73%	6	\$26.9	0.73%	128
2006	-	-	-	-	-	-	-	-	-	\$2.3	0.51%	11	\$5.8	0.52%	31	\$2.5	0.65%	14	\$0.1	0.09%	1	\$10.6	0.52%	57
2005	-	-	-	-	-	-	-	-	-	\$0.3	0.17%	2	\$0.2	0.38%	1	\$0.1	2.10%	1	-	-	-	\$0.6	0.22%	4
2004 and Earlier	-	-	-	-	-	-	-	-	-	-	-	-	\$0.1	1.02%	1	-	-	-	-	-	-	\$0.1	0.30%	1
Prepayment Premiums (all "K"- prefixes)																								
2008	-	-	-	-	-	-	\$0.2	2.26%	1	\$0.1	1.33%	1	-	-	-	-	-	-	-	-	-	\$0.3	1.17%	2
2007	-	-	-	-	-	-	\$0.1	5.50%	1	\$0.1	0.74%	1	\$0.5	0.84%	3	-	-	-	-	-	-	\$0.8	0.62%	5
2006	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.1	0.51%	1	\$0.1	1.26%	1	\$0.2	0.33%	2
2004 and Earlier	-	-	-	-	-	-	\$0.3	0.23%	5	\$0.1	0.03%	1	\$0.6	0.26%	6	\$0.3	0.15%	6	\$1.0	0.75%	21	\$2.2	0.23%	39
Total of Above Categories*	\$307.4	0.02%	1,859	\$179.0	0.07%	1,139	\$212.3	0.14%	1,570	\$249.0	0.24%	2,002	\$253.9	0.38%	2,150	\$113.8	0.47%	1,188	\$59.1	0.52%	828	\$1,374.5	0.06%	10,736

*Some UPB totals may not foot due to rounding.

Scheduled unpaid principal balances (UPB) of 4+ month delinquent loans, those delinquencies as a percentage of the UPB of the related outstanding single-family MBS, and the corresponding loan count (categorized by MBS pass-through rates and with corresponding product type and vintage information (year of MBS issuance)).
 Delinquency information as of October 31, 2014 (continued)

UPB in millions	MBS Pass-Through Rates																								
	Less than 4.5%			4.5% to less than 5.0%			5.0% to less than 5.5%			5.5% to less than 6.0%			6.0% to less than 6.5%			6.5% to less than 7.0%			7.0% or greater			Total *			
MBS Product & Year of Issuance	UPB	UPB %	Loan Count	UPB	UPB %	Loan Count	UPB	UPB %	Loan Count	UPB	UPB %	Loan Count	UPB	UPB %	Loan Count	UPB	UPB %	Loan Count	UPB	UPB %	Loan Count	UPB	UPB %	Loan Count	
Conventional ARMs																									
ARMs: Amortizing																									
2014	\$0.4	0.00%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.4	0.00%	2
2013	\$0.7	0.01%	3	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.7	0.01%	3
2012	\$1.6	0.01%	8	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.6	0.01%	8
2011	\$4.7	0.04%	20	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$4.7	0.04%	20
2010	\$5.5	0.08%	21	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$5.5	0.08%	21
2009	\$1.9	0.07%	10	\$0.1	0.61%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.0	0.07%	11
2008	\$1.1	0.04%	8	\$0.3	0.20%	1	\$0.3	0.26%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.6	0.06%	11
2007	\$3.0	0.15%	17	-	-	-	\$0.4	3.22%	1	\$0.2	0.47%	2	-	-	-	-	-	-	-	-	-	-	\$3.6	0.17%	20
2006	\$5.4	0.19%	31	-	-	-	-	-	-	-	-	-	\$0.1	0.36%	1	-	-	-	-	-	-	-	\$5.5	0.19%	32
2005	\$7.3	0.13%	59	\$0.1	0.37%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$7.5	0.13%	60
2004 and Earlier	\$18.5	0.13%	259	\$0.1	0.09%	2	\$0.1	0.41%	3	-	-	-	-	-	-	-	-	-	-	-	-	-	\$18.7	0.13%	264
ARMs: Interest Only																									
2010	\$0.6	0.03%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.6	0.03%	2
2009	\$0.7	0.05%	3	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.7	0.04%	3
2008	\$1.8	0.07%	8	\$0.9	0.24%	3	\$0.8	0.32%	3	\$0.5	0.81%	2	-	-	-	-	-	-	-	-	-	-	\$4.0	0.12%	16
2007	\$5.7	0.12%	27	-	-	-	-	-	-	\$1.2	0.41%	5	\$0.6	0.85%	2	-	-	-	-	-	-	-	\$7.6	0.15%	34
2006	\$7.9	0.16%	40	-	-	-	-	-	-	\$0.5	0.32%	4	\$0.2	0.27%	2	-	-	-	-	-	-	-	\$8.5	0.16%	46
2005	\$8.8	0.14%	51	\$0.1	0.09%	1	\$0.9	0.38%	3	-	-	-	-	-	-	-	-	-	-	-	-	-	\$9.8	0.15%	55
2004 and Earlier	\$10.8	0.31%	56	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$10.8	0.30%	56
Conventional ARMs Total*	\$86.6	0.07%	625	\$1.6	0.19%	9	\$2.4	0.30%	12	\$2.4	0.39%	13	\$0.9	0.43%	5	-	-	-	-	-	-	-	\$94.0	0.08%	664
Other																									
2014	\$3.6	0.07%	20	\$4.9	0.22%	25	\$0.1	0.05%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	\$8.5	0.11%	46
2013	\$51.0	0.13%	275	\$4.9	0.19%	28	\$1.0	0.68%	5	-	-	-	-	-	-	-	-	-	\$0.2	15.63%	1	\$57.0	0.13%	309	
2012	\$58.7	0.12%	312	\$4.5	0.20%	24	\$0.3	0.89%	3	\$0.2	5.26%	1	\$0.1	1.79%	1	\$0.1	2.34%	1	-	-	-	-	\$63.8	0.13%	342
2011	\$4.8	0.20%	32	\$7.8	0.27%	45	\$6.0	0.34%	43	\$0.9	1.07%	7	\$1.2	3.82%	11	\$0.9	3.43%	12	\$0.7	4.53%	14	\$22.3	0.31%	164	
2010	\$1.4	0.15%	10	\$4.6	0.52%	30	\$6.3	0.54%	35	\$3.3	1.32%	26	\$0.4	0.34%	7	\$0.1	0.15%	2	\$0.7	0.73%	19	\$16.7	0.48%	129	
2009	\$0.1	0.15%	2	\$2.4	2.17%	13	\$6.2	2.61%	52	\$7.7	5.37%	62	\$7.6	9.39%	50	\$8.6	13.12%	52	\$5.5	14.53%	43	\$38.0	5.11%	274	
2008	-	-	-	-	-	-	\$1.0	0.70%	9	\$1.1	0.89%	12	\$0.2	0.39%	2	\$0.3	3.30%	3	\$0.4	26.18%	5	\$3.0	0.77%	31	
2007	-	-	-	\$0.1	0.23%	2	\$1.1	0.40%	11	\$1.1	0.45%	11	\$1.7	2.28%	21	\$0.4	2.43%	6	\$0.2	3.47%	5	\$4.6	0.67%	56	
2006	-	-	-	\$0.1	0.15%	2	\$0.5	0.30%	7	\$0.7	0.69%	6	\$0.2	1.36%	2	\$0.1	2.43%	1	\$0.1	4.83%	1	\$1.6	0.40%	19	
2005	\$0.0	0.07%	1	-	-	-	\$0.2	0.38%	3	\$0.3	1.45%	3	\$0.5	3.20%	5	\$0.1	3.20%	1	\$0.0	1.22%	3	\$1.2	0.49%	16	
2004 and Earlier	\$0.0	0.04%	1	\$0.3	0.32%	3	\$0.9	0.21%	10	\$0.5	0.21%	6	\$1.2	0.86%	17	\$2.9	2.01%	56	\$7.7	2.94%	194	\$13.5	1.02%	287	
Other Total*	\$119.6	0.12%	653	\$29.5	0.26%	172	\$23.5	0.52%	179	\$15.7	1.32%	134	\$13.1	2.44%	116	\$13.4	3.80%	134	\$15.6	3.63%	285	\$230.3	0.20%	1,673	
Total MBS 4+*	\$513.5	0.03%	3,137	\$210.1	0.07%	1,320	\$238.3	0.16%	1,761	\$267.1	0.25%	2,149	\$267.9	0.40%	2,271	\$127.2	0.51%	1,322	\$74.7	0.64%	1,113	\$1,698.9	0.07%	13,073	